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INTRODUCTION

There is considerable interest in the effects of sampling error on the components of time series decomposition, such as, the seasonally adjusted, trend and residual data. For example it is useful to have standard errors on the seasonally adjusted data, trend, seasonal and residual which represent the effects of the sampling process. An important question is what proportion of the observed variability in a time series is due to sampling error. Then there are design considerations, for example given a certain sample design and characteristics what is an "optimal" time series decomposition. One of the main deficiencies in past analysis has been providing a realistic model of an officially used time series decomposition method. This paper demonstrates a realistic model for X11(Shiskin et al, 1967) and shows how such a model can be used to analyse the effect of sampling design on time series decomposition.

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